

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 16-085

Organization: Chicago Mercantile Exchange Inc. ("CME")

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date: March 4, 2016 Filing Description: Addition of CME Weather Futures and Options Contracts for Clearing via CME ClearPort

SPECIFY FILING TYPE

Please note only ONE choice allowed per Submission.

Organization Rules and Rule Amendments

- Certification § 40.6(a)
- Approval § 40.5(a)
- Notification § 40.6(d)
- Advance Notice of SIDCO Rule Change § 40.10(a)
- SIDCO Emergency Rule Change § 40.10(h)

Rule Numbers: 403,403A,405,405A,406,406A,407,407A,408,408A,409,409A

New Product

Please note only ONE product per Submission.

- Certification § 40.2(a)
- Certification Security Futures § 41.23(a)
- Certification Swap Class § 40.2(d)
- Approval § 40.3(a)
- Approval Security Futures § 41.23(b)
- Novel Derivative Product Notification § 40.12(a)
- Swap Submission § 39.5

Official Product Name:

Product Terms and Conditions (product related Rules and Rule Amendments)

- Certification § 40.6(a)
- Certification Made Available to Trade Determination § 40.6(a)
- Certification Security Futures § 41.24(a)
- Delisting (No Open Interest) § 40.6(a)
- Approval § 40.5(a)
- Approval Made Available to Trade Determination § 40.5(a)
- Approval Security Futures § 41.24(c)
- Approval Amendments to enumerated agricultural products § 40.4(a), § 40.5(a)
- "Non-Material Agricultural Rule Change" § 40.4(b)(5)
- Notification § 40.6(d)

Official Name(s) of Product(s) Affected:

Rule Numbers:

March 4, 2016

VIA ELECTRONIC PORTAL

Mr. Christopher J. Kirkpatrick
 Office of the Secretariat
 Commodity Futures Trading Commission
 Three Lafayette Centre
 1155 21st Street, N.W.
 Washington, D.C. 20581

Re: CFTC Regulation 40.6(a) Certification. Notification Regarding the Availability of Sixty (60) Futures and Sixty (60) Options Contracts for Submission for Clearing via CME ClearPort. CME Submission No. 16-085

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange, Inc. (“CME” or “Exchange”) is notifying the Commodity Futures Trading Commission (“CFTC” or “Commission”) that it is self-certifying that it shall make all currently existing sixty (60) weather futures and sixty (60) weather options contracts (the “Contracts”) available for submission for clearing via CME ClearPort, effective on Sunday, March 20, 2016 for trade date Monday, March 21, 2016.

The Contract titles, rulebook chapters, clearing codes, and CME ClearPort codes are presented in Exhibit 1.

Exhibit 1

Contract Titles	Rulebook Chapter	Clearing Code	CME ClearPort Code
Las Vegas CDD Index Futures & Options	403,403A	K0	K0
Las Vegas CDD Jul-Aug Seasonal Strip Futures & Options	405,405A	K0N	K0N
Las Vegas CDD May-Sept Seasonal Strip Futures Futures & Options	405,405A	K0K	K0K
Las Vegas HDD Index Futures & Options	403,403A	H0	H0
Las Vegas HDD Dec-Feb Seasonal Strip Futures & Options	405,405A	H0Z	H0Z
Las Vegas HDD Nov-Mar Seasonal Strip Futures & Options	405,405A	H0X	H0X
New York CDD Index Futures & Options	403,403A	K4	K4
New York CDD Jul-Aug Seasonal Strip Futures & Options	405,405A	K4N	K4N
New York CDD May-Sept Seasonal Strip Futures & Options	405,405A	K4K	K4K

New York HDD Index Futures & Options	403,403A	H4	H4
New York HDD Dec-Feb Seasonal Strip Futures & Options	405,405A	H4Z	H4Z
New York HDD Nov-Mar Seasonal Strip Futures & Options	405,405A	H4X	H4X
Dallas CDD Index Futures & Options	403,403A	K5	K5
Dallas CDD Jul-Aug Seasonal Strip Futures & Options	405,405A	K5N	K5N
Dallas CDD May-Sept Seasonal Strip Futures & Options	405,405A	K5K	K5K
Dallas HDD Index Futures & Options	403,403A	H5	H5
Dallas HDD Dec-Feb Seasonal Strip Futures & Options	405,405A	H5Z	H5Z
Dallas HDD Nov-Mar Seasonal Strip Futures & Options	405,405A	H5X	H5X
Minneapolis CDD Index Futures & Options	403,403A	KQ	KQ
Minneapolis CDD Jul-Aug Seasonal Strip Futures & Options	405,405A	KQN	KQN
Minneapolis CDD May-Sept Seasonal Strip Futures & Options	405,405A	KQK	KQK
Minneapolis HDD Index Futures & Options	403,403A	HQ	HQ
Minneapolis HDD Dec-Feb Seasonal Strip Futures & Options	405,405A	HQZ	HQZ
Minneapolis HDD Nov-Mar Seasonal Strip Futures & Options	405,405A	HQX	HQX
Chicago CDD Index Futures & Options	403,403A	K2	K2
Chicago CDD Jul-Aug Seasonal Strip Futures & Options	405,405A	K2N	K2N
Chicago CDD May-Sept Seasonal Strip Futures & Options	405,405A	K2K	K2K
Chicago HDD Index Futures & Options	403,403A	H2	H2
Chicago HDD Dec-Feb Seasonal Strip Futures & Options	405,405A	H2Z	H2Z
Chicago HDD Nov-Mar Seasonal Strip Futures & Options	405,405A	H2X	H2X

Atlanta CDD Index Futures & Options	403,403A	K1	K1
Atlanta CDD Jul-Aug Seasonal Strip Futures & Options	405,405A	K1N	K1N
Atlanta CDD May-Sept Seasonal Strip Futures & Options	405,405A	K1K	K1K
Atlanta HDD Index Futures & Options	403,403A	H1	H1
Atlanta HDD Dec-Feb Seasonal Strip Futures & Options	405,405A	H1Z	H1Z
Atlanta HDD Nov-Mar Seasonal Strip Futures & Options	405,405A	H1X	H1X
Cincinnati CDD Index Futures & Options	403,403A	K3	K3
Cincinnati CDD Jul-Aug Seasonal Strip Futures & Options	405,405A	K3N	K3N
Cincinnati CDD May-Sept Seasonal Strip Futures & Options	405,405A	K3K	K3K
Cincinnati HDD Index Futures & Options	403,403A	H3	H3
Cincinnati HDD Dec-Feb Seasonal Strip Futures & Options	405,405A	H3Z	H3Z
Cincinnati HDD Nov-Mar Seasonal Strip Futures & Options	405,405A	H3X	H3X
London HDD Index Futures & Options	406,406A	D0	D0
London HDD Dec-Feb Seasonal Strip Futures & Options	407,407A	D0Z	D0Z
London HDD Nov-Mar Seasonal Strip Futures & Options	407,407A	D0X	D0X
London CDD Index Futures & Options	408,408A	G0	G0
London CDD Jul-Aug Seasonal Strip Futures & Options	409,409A	G0N	G0N
London CDD May-Sept Seasonal Strip Futures & Options	409,409A	G0K	G0K
Sacramento HDD Index Futures & Options	403,403A	HS	HS
Sacramento HDD Dec-Feb Seasonal Strip Futures & Options	405,405A	HSZ	HSZ
Sacramento HDD Nov-Mar Seasonal Strip Futures & Options	405,405A	HSX	HSX

Sacramento CDD Index Futures & Options	403,403A	KS	KS
Sacramento CDD Jul-Aug Seasonal Strip Futures & Options	405,405A	KSN	KSN
Sacramento CDD May-Sept Seasonal Strip Futures & Options	405,405A	KSK	KSK
Amsterdam HDD Index Futures & Options	406,406A	D2	D2
Amsterdam HDD Dec-Feb Seasonal Strip Futures & Options	407,407A	D2Z	D2Z
Amsterdam HDD Nov-Mar Seasonal Strip Futures & Options	407,407A	D2X	D2X
Amsterdam CDD Index Futures & Options	408,408A	G2	G2
Amsterdam CDD Jul-Aug Seasonal Strip Futures & Options	409,409A	G2N	G2N
Amsterdam CDD May-Sept Seasonal Strip Futures & Options	409,409A	G2K	G2K

CME ClearPort hours are: Sunday – Friday 6:00 p.m. – 5:00 p.m. (5:00 p.m. – 4:00 p.m. Chicago time CT) with a 60-minute break each day beginning at 5:00 p.m. (4:00 p.m. CT).

The weather futures contracts will continue to be listed for trading on the CME Globex electronic trading platform, and the weather options contract will continue to be listed for trading on CME Globex and the CME trading floor.

The Exchange fees associated with the listing of the Contracts on CME ClearPort are presented in Appendix A.

The Exchange reviewed the designated contract market core principles (“Core Principles”) as set forth in the Commodity Exchange Act (“Act” or “CEA”). During the review, Exchange staff identified that the listing of existing contracts on an additional trading venue may have some bearing on the following Core Principles:

- Daily Publication of Trading Information: The Exchange shall make public daily information on settlement prices, volume, open interest, and opening and closing ranges for actively traded and cleared contracts on the contract market.
- Execution of Transactions: The Contracts will be additionally cleared through CME ClearPort.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange hereby certifies that the listing of the Weather contracts on the additional trading venue complies with the Act, including regulations under the Act. There were no substantive opposing views to this proposal.

The Exchange certifies that this submission has been concurrently posted on the CME Group website at <http://www.cmegroup.com/market-regulation/rule-filings.html>.

Should you have any questions concerning the above, please contact the undersigned at 212-299-2200 or via e-mail at CMEGSubmissionInquiry@cmegroup.com.

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachment: Appendix A – Exchange Fees

Appendix A

EXCHANGE FEES

	CLEARING Fut&Opt	CME CLEARPORT Fut&Opt	EFP/EFR/BLOCK SURCHARGE Fut&Opt
Individual Equity Members/Clearing Members/Rule 106.J Equity Member Firms/ Rule 106.I Members/Rule 106.S Member Approved Funds	\$0.02	\$0.13	\$0.44
Rule 106.D Lessees / Rule 106.F Employees	\$0.07	\$0.13	\$0.44
Rule 106.R Electronic Corporate Member	\$0.34	\$0.10	\$0.44
Rule 106.H and 106.N Firms	\$0.12	\$0.13	\$0.44
International Incentive Program (IIP) Participants			
International Volume Incentive Program (IVIP) Participants	\$0.12	\$0.13	\$0.44
Central Bank Incentive Program (CBIP) Participants			
Emerging Markets Bank Incentive Program (EMBIP) Participants			
Latin American Fund Manager Incentive Program (FMIP) Participants			
Latin American Proprietary Trading Incentive Program (LAPTIP) Participants	\$0.12	\$0.13	\$0.44
Latin American Commercial Incentive Program (LACIP) Participants	\$0.16	\$0.38	\$0.44
CTA/Hedge Fund Incentive Program Participants	\$0.16	\$0.38	\$0.44
CBOE Members	\$0.16	\$0.38	\$0.44
Members Trading Outside of Division	\$0.16	\$0.13	\$0.44
Customers of Member Firms (Non-Members)	\$0.16	\$0.38	\$0.44